

**EXHIBIT C**



By E-Mail  
EM ID: 39692BQSZ

March 2, 2009

Lehman Brothers Commercial Corporation  
c/o Lehman Brothers Inc.  
Transaction Management Group  
Corporate Advisory Division  
745 Seventh Avenue  
New York, NY 10019  
U.S.A  
Fax: +1 212 526 7672

**RE: STATEMENT OF PAYMENT ON EARLY TERMINATION OF MASTER AGREEMENT.**

Dear Madam/ Sir:

We refer to the 1992 ISDA Master Agreement including the Schedule, the Credit Support Annex thereto dated as of September 30, 1997 and each Confirmation thereunder (the “**Agreement**”) between CALYON (formerly known as Credit Agricole Indosuez) and Lehman Brothers Commerical Corporation (“**LBCC**”), guaranteed by Lehman Brothers Holdings Inc. Capitalized terms used but not otherwise defined herein shall have the meanings assigned to them in the Agreement.

We refer to Section 6(a) (*Right to Terminate Following Event of Default*) of the Agreement and the notice of early termination previously sent by us on or around 16 September 2008, designating 16 September 2008 as the Early Termination Date for all outstanding Transactions governed by the Agreement. This letter constitutes the statement required under Section 6(d)(i) (*Statement*) of the Agreement.

In accordance with Section 6(d) (*Calculations*) and Section 6(e)(i) (*Payments on Early Termination; Events of Default*) of the Agreement, CALYON has calculated the amount payable with respect to all of the Transactions governed by the Agreement as of as of the Early Termination Date to be U.S. \$(34,582,751). In accordance with Section 6(e)(i) (*Payments on Early Termination; Events of Default*), CALYON has calculated such amounts in accordance with the “Loss” payment measure (i) in the case of FX Transactions and Currency Option Transactions and (ii) in respect of all other Transactions, due to the fact that the “Market Quotation” payment measure could not be determined or would not have produced a commercially reasonable result.

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Please be advised of the following calculations made under the Agreement:

1. The Termination Currency Equivalent of the Settlement Amount owing from CALYON to LBCC is U.S. \$41,702,729 (details of the Settlement Amount in respect of each Terminated Transaction are set forth in the attached spreadsheet);
2. The Termination Currency Equivalent of the Posted Collateral (or the Cash Equivalent of any Posted Collateral) held by LBCC as Secured Party under the CSA is U.S. \$10,470,659;
3. Costs associated with re-hedging CALYON's portfolio due to the termination of all Transactions: U.S. \$3,037,073;
4. The aggregate of the Unpaid Amounts due by LBCC to CALYON in relation to the Terminated Transactions is U.S. \$3,422,145;

The aggregate of the Unpaid Amounts due by CALYON to LBCC in relation to the Terminated Transactions is U.S. \$(9,809,899);

Accordingly, the Termination Currency Equivalent of the total Unpaid Amounts: U.S. \$(6,387,754); and

5. Based on the above, the total amount owed by CALYON to LBCC in respect of the Early Termination Date is U.S. \$(34,582,751).

CALYON has the right pursuant to Part 5(a) (*Set-off*) of the Schedule (expressed as a new Section 6(f)), to defer the payment of any amount payable by CALYON to LBCC under Section 6(e) until all indebtedness and obligations, whether matured or unmatured, of LBCC and its Affiliates have been paid to CALYON in full, notwithstanding anything to the contrary. Please be advised therefore, that we intend to defer any such payment until we have received irrevocable payment in full of all amounts owed to CALYON by LBCC and its Affiliates. One or more of LBCC's Affiliates have been or will be notified of CALYON's claims against them, which exceed (whether individually or aggregately) the amount set out in 5 above, and which remain unpaid. Consequently, CALYON reiterates its payment instructions below and any and all demands for payment from all Affiliates of LBCC due to CALYON in connection with any Master Agreement between CALYON and any such Affiliate and otherwise.

Bank: JPMorgan Chase bank – New York  
ABA: 021 000 021  
Swift: CHASUS33

Beneficiary: CALYON – Paris  
Account number: 786419036  
Swift: BSUIFRPPXXX

Reference: DAS Attn. M Delage

Please note that pursuant to Section 11 (*Expenses*) of the Agreement, we reserve the right to claim under that indemnity for our reasonable out-of-pocket expenses including legal fees

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incurred by reason of the enforcement and protection of our rights under the Agreement or any Credit Support Document or by reason of the early termination of any Terminated Transaction.

Nothing contained herein shall be construed as or be deemed to be a waiver, discharge, election or release of any of CALYON's rights and remedies under the Agreement (including, but not limited to, CALYON's rights pursuant to Section 11 (*Expenses*) of the Agreement, and all of CALYON's rights in relation to interest on any amount due pursuant to the Agreement) or under applicable law, all of which rights and remedies are hereby expressly reserved.

This notice shall be governed by and construed in accordance with the internal laws of the State of New York.

Yours faithfully,

CALYON

By: J. Harris  
Julian HARRIS  
*Distressed Assets*

By: X. Richard  
Xavier RICHARD  
*Distressed Assets*

Cc : Weil Gotshal & Manges (c/o Lehman Team)  
767 Fifth Avenue  
New York, NY 10153

Calyon Trading desk	Product Type	Valuation method	Number of settled transactions	Number of unsettled transactions	Replacement value (in USD)*	MTM adjustment (in USD)*	Rehedging costs*	Unpaid Amounts (in USD)*	Collateral amount (in USD)*	Total Claim amount (in USD)*
Commodities	Bullion - Option	Loss	27	0	16 240 593	0	0	0	0	
	Bullion - Spot	Loss	6		-5 126 065					
	<b>Sub Total Commodities</b>		<b>33</b>	<b>0</b>	<b>11 114 528</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
Forex	FX - NDF	Loss	2		-808 278					
	FX - Option	Loss	399	26	-28 418 268	0	3 037 073	-7 704 332		
	FX - Forward	Loss	79		-26 261 815					
	<b>Sub Total Forex</b>		<b>480</b>	<b>26</b>	<b>-55 488 362</b>	<b>0</b>	<b>3 037 073</b>	<b>-7 704 332</b>		
Interest Rate Derivatives	Cross Currency - Swap	Loss	8	2	-2 445 657	-49 790				
	FX - Option	Loss	15		5 166 551					
	<b>Sub Total Interest Rate Derivatives</b>		<b>23</b>	<b>2</b>	<b>2 720 894</b>	<b>-49 790</b>	<b>0</b>	<b>1 316 578</b>		
<b>Grand Total</b>			<b>536</b>	<b>28</b>	<b>-41 652 940</b>	<b>-49 790</b>	<b>3 037 073</b>	<b>-6 387 754</b>	<b>10 470 659</b>	

\* a positive value means that Lehman Brothers Commercial Corp owes amount to CALYON, a negative value means that CALYON owes amount to Lehman Brothers Commercial Corp

Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency (Caylon perspective)	Buy Side	Buy Side (Caylon perspective)	National Amount	Currency (Caylon perspective)	Sell Side	National Amount (Caylon perspective)	strike value	Option style American (A) European (E)	Option type Call (C) Put (P)	Replacement value (in USD)*
FX - Option																
	9869558	11963478	USD/JPY	11/12/2003	13/12/2011	USD	10,000,000	JPY	775,000,000	JPY	77,55	E		C	-233,222	
	9869559	11963476	USD/JPY	11/12/2003	13/12/2011	USD	10,000,000	JPY	775,000,000	JPY	77,55	E		P	-2,166,037	
	9889862	11963459	USD/JPY	15/12/2003	13/12/2013	USD	16,000,000	JPY	1,103,200,000	JPY	68,95	E		P	-3,876,309	
	9889863	11963432	USD/JPY	15/12/2003	13/12/2013	USD	16,000,000	USD	25,000,000	USD	68,80	E		C	-343,965	
	1238004	4449881	USD/JPY	22/11/2004	24/11/2014	JPY	1,720,000,000	USD	25,000,000	USD	68,80	E		P	5,654,377	
	1411209	5317681	USD/JPY	13/07/2005	13/07/2013	JPY	2,023,750,000	USD	25,000,000	USD	80,95	E		P	3,963,845	
	1460221	5713783	USD/JPY	14/10/2005	16/10/2008	JPY	701,750,000	USD	25,000,000	USD	80,95	E		C	1,028,545	
	1460222	5713784	USD/JPY	14/10/2005	16/10/2008	JPY	701,750,000	USD	7,000,000	USD	100,25	E		P	353,151	
	1483916	5876756	USD/JPY	21/11/2005	23/11/2009	USD	25,000,000	JPY	2,486,250,000	JPY	99,45	E		C	63,075	
	1483917	5877575	USD/JPY	21/11/2005	23/11/2009	USD	25,000,000	JPY	2,486,250,000	JPY	99,45	E		P	-339,109	
	1561559	6365888	USD/JPY	02/03/2006	04/03/2009	JPY	283,780,000	USD	2,800,000	USD	101,35	E		P	-170,928	
	1561560	6365889	USD/JPY	16/03/2006	17/03/2011	USD	50,000,000	JPY	6,500,000,000	JPY	130,00	E		C	835,672	
	1570556	11963210	USD/JPY	19/05/2006	19/05/2011	JPY	2,247,500,000	USD	25,000,000	USD	89,90	E		P	77,384	
	1609144	6831739	USD/JPY	19/05/2006	19/05/2011	JPY	2,247,500,000	USD	25,000,000	USD	89,90	E		C	917,294	
	1609145	6831740	EUR/USD	27/09/2006	26/09/2006	EUR	13,500,000	USD	17,469,000	JPY	1,29	E		P	3,100,605	
	1673802	7607219	EUR/USD	27/09/2006	26/09/2006	EUR	13,500,000	USD	17,469,000	JPY	1,29	E		C	1,566,710	
	1673803	7607217	EUR/USD	11/10/2006	08/10/2009	JPY	3,671,500,000	USD	35,000,000	USD	104,90	E		C	143,903	
	1680236	7687915	USD/JPY	11/10/2006	08/10/2009	JPY	3,671,500,000	JPY	3,988,650,000	JPY	106,45	E		P	1,231,504	
	1680237	7687914	USD/JPY	11/10/2006	08/10/2009	USD	37,000,000	JPY	3,988,650,000	JPY	106,45	E		C	-681,594	
	1704701	7972077	USD/JPY	27/11/2006	26/11/2008	USD	20,500,000	JPY	1,964,925,000	JPY	95,85	E		P	-1,423,613	
	1712796	11963431	USD/JPY	06/12/2006	06/12/2011	USD	20,500,000	JPY	1,964,925,000	JPY	95,85	E		C	-1,557,341	
	1712797	11963439	USD/JPY	06/12/2006	06/12/2011	USD	10,000,000	TRY	17,000,000	TRY	1,70	E		P	-1,174,023	
	1794645	8615615	USD/TRY	05/03/2007	30/03/2009	USD	25,000,000	TRY	47,500,000	TRY	1,90	E		C	-2,528,042	
	1824989	8766540	USD/RUB	29/03/2007	30/03/2010	USD	25,000,000	TRY	47,500,000	TRY	1,90	E		P	-1,080,614	
	1824990	8766549	USD/TRY	29/03/2007	30/03/2010	USD	50,000,000	TRY	5,660,000,000	TRY	113,20	E		C	-5,909,697	
	1921423	9313771	USD/JPY	21/06/2007	23/06/2009	USD	50,000,000	TRY	100,925,000	TRY	121,10	E		P	-343,379	
	1921424	9313776	USD/JPY	21/06/2007	23/06/2009	USD	50,000,000	TRY	100,925,000	TRY	121,10	E		C	-5,014,912	
	1921443	9313779	USD/TRY	04/09/2007	07/09/2009	USD	25,000,000	CHF	28,137,500	CHF	1,13	E		P	-1,569,734	
	1948975	9470498	USD/CHF	13/07/2007	15/07/2010	USD	25,000,000	CHF	28,137,500	CHF	1,13	E		C	-1,438,680	
	1956347	9507947	EUR/RUB	18/07/2007	17/07/2007	USD	5,000,000	RUB	176,925,000	RUB	35,39	E		P	-104,620	
	1956348	9507962	EUR/RUB	18/07/2007	17/07/2009	EUR	5,000,000	RUB	19,687,500	RUB	35,39	E		P	-443,220	
	1982545	9668306	EUR/TRY	09/08/2007	19/09/2008	TRY	100,000,000	TRY	182,000,000	TRY	1,82	E		C	1,509,329	
	1982546	9668307	EUR/TRY	09/08/2007	19/09/2008	TRY	176,000,000	TRY	100,000,000	TRY	1,76	E		P	-1,969,655	
	2014829	9851604	USD/TRY	04/09/2007	07/09/2009	USD	50,000,000	TRY	50,000,000	TRY	2,02	E		C	53,531	
	2014830	9851605	USD/TRY	04/09/2007	07/09/2009	USD	60,525,000	TRY	70,775,000	TRY	1,40	E		P	-2,248,407	
	2015788	9852092	USD/TRY	04/09/2007	07/09/2009	USD	30,000,000	TRY	41,955,000	TRY	2,02	E		P	324,720	
	2015789	9863357	USD/TRY	05/09/2007	07/09/2009	USD	19,687,500	TRY	12,500,000	TRY	1,43	E		C	-1,312,921	
	2017538	9863357	USD/TRY	05/09/2007	07/09/2009	USD	19,687,500	USD	12,500,000	USD	1,58	E		P	587,219	
	1982546	9668306	USD/TRY	05/09/2007	07/09/2009	USD	27,500,000	TRY	67,773,750	TRY	2,46	E		C	-1,686,688	
	1982547	9668335	USD/TRY	05/09/2007	07/09/2009	USD	27,500,000	TRY	30,910,000	TRY	1,12	E		P	-27,979	
	2017541	9863354	EUR/USD	05/09/2007	17/09/2009	EUR	18,000,000	USD	50,000,000	USD	1,40	E		C	539,529	
	2019751	9863549	EUR/USD	06/09/2007	06/09/2012	USD	70,775,000	EUR	50,000,000	USD	1,40	E		P	-4,110,184	
	2019752	9875450	EUR/USD	06/09/2007	07/09/2009	USD	60,500,000	TRY	9,597,250	TRY	1,48	E		C	-6,631,370	
	2025381	9807944	EUR/USD	11/09/2007	11/09/2012	USD	18,894,500	EUR	13,250,000	TRY	1,43	E		P	-1,043,738	
	2025382	9807933	EUR/USD	18/09/2007	18/09/2008	TRY	20,362,500	USD	15,000,000	USD	1,43	E		P	3,062	
	2024917	9857305	USD/SEK	18/09/2007	07/09/2009	USD	25,000,000	SEK	165,775,000	USD	6,63	E		P	-755,737	
	2034919	9857308	USD/SEK	18/09/2007	07/09/2009	USD	6,500,000	TRY	9,603,750	TRY	1,48	E		C	6,064	
	2045816	10072451	USD/TRY	09/09/2007	18/09/2009	USD	18,000,000	TRY	25,272,000	TRY	1,40	E		P	1,301,461	
	2045817	10019863	USD/TRY	09/09/2007	18/09/2009	USD	11,250,000	TRY	16,633,125	TRY	1,48	E		C	966,969	
	2045823	10020820	USD/TRY	09/09/2007	18/09/2009	USD	5,500,000	TRY	9,597,250	TRY	1,48	E		P	-449,654	
	2045828	10020819	USD/TRY	26/09/2007	26/09/2009	USD	30,000,000	TRY	36,000,000	TRY	1,20	E		C	-469,653	
	2046683	10020823	USD/TRY	26/09/2007	18/09/2009	USD	20,362,500	TRY	19,600,000	TRY	2,80	E		P	-1,897,533	
	2046684	1004652	EUR/TRY	28/09/2007	31/03/2009	USD	20,000,000	TRY	25,220,000	TRY	1,26	E		C	-265,149	
	2058016	10049866	USD/TRY	28/09/2007	30/01/2009	USD	40,000,000	TRY	51,600,000	TRY	1,29	E		P	-849,888	
	2058017	10049863	USD/TRY	01/10/2007	01/10/2010	EUR	11,250,000	TRY	175,000,000	TRY	3,50	E		C	-1,525,045	
	2058386	10051960	EUR/TRY	01/10/2007	01/10/2010	EUR	50,000,000	TRY	90,000,000	TRY	1,80	E		P	-1,166,779	
	2058395	10052084	USD/TRY	26/09/2007	30/01/2009	USD	50,000,000	TRY	105,000,000	TRY	2,10	E		C	514,759	
	2058407	10060904	USD/TRY	03/10/2007	02/10/2009	TRY	30,000,000	TRY	50,970,000	TRY	1,70	E		P	-367,422	
	2058408	10075503	USD/TRY	03/10/2007	02/10/2009	USD	30,000,000	TRY	12,025,000	TRY	1,20	E		C	-68,030	
	2058409	10098952	USD/TRY	03/10/2007	02/10/2009	USD	15,000,000	TRY	19,155,000	TRY	1,28	E		P	-215,564	
	2058410	10086264	USD/TRY	04/10/2007	02/10/2009	USD	26,722,500	TRY	15,000,000	TRY	1,78	E		C	-410,835	
	2058407	10082633	USD/TRY	04/10/2007	02/10/2009	USD	100,000,000	TRY	210,000,000	TRY	2,10	E		P	-1,029,579	
	2060058	10082658	USD/JPY	04/10/2007	07/10/2008	JPY	5,800,000,000	USD	50,000,000	USD	116,00	E		P	3,730	

Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Column perspective)	Buy Side	National Amount (Column perspective)	Currency Sell Side (Column perspective)	National Amount (Column perspective)	Notional Amount (Column perspective)	Strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)*
	2061989	10093955	USD/TRY	05/10/2007	08/04/2009	USD	50,000,000	TRY	100,000,000	100,000,000	2,00	E	P	-138,186	
	2062610	10094267	USD/TRY	05/10/2007	14/10/2010	USD	50,000,000	TRY	240,000,000	240,000,000	2,40	E	P	-3,098,308	
	2069767	10146810	USD/HUF	12/10/2007	16/10/2008	HUF	1,279,000,000	EUR	5,000,000	255,80	255,80	E	C	P	378,002
	2074644	10157468	EUR/HUF	16/10/2007	16/10/2008	HUF	1,279,000,000	TRY	100,000,000	400,000,000	400,000,000	E	P	P	14,559
	2077817	10177847	EUR/TRY	18/10/2007	18/10/2010	EUR	100,000,000	TRY	100,000,000	100,000,000	100,000,000	E	P	P	-1,837,669
	2078606	10178039	EUR/USD	18/10/2007	20/10/2008	EUR	15,000,000	USD	21,532,500	1,44	1,44	E	P	P	588,422
	2081007	10187940	EUR/USD	18/10/2007	20/10/2008	EUR	15,000,000	USD	21,532,500	1,44	1,44	E	C	P	213,765
	2081008	10187922	USD/JPY	19/10/2007	21/10/2008	JPY	2,767,500,000	USD	25,000,000	110,70	110,70	E	P	P	69,756
	2081009	10187919	USD/JPY	19/10/2007	21/10/2008	JPY	2,767,500,000	USD	25,000,000	110,70	110,70	E	C	P	1,530,454
	2085780	10228018	USD/TRY	24/10/2007	24/10/2008	USD	200,000,000	TRY	5,750,000,000	115,00	115,00	E	P	P	-314,069
	2085781	10228015	USD/TRY	24/10/2007	24/10/2008	TRY	247,000,000	USD	364,000,000	1,82	1,82	E	P	P	-1,801
	2100738	10283751	EUR/TRY	01/11/2007	31/10/2008	TRY	86,500,000	EUR	50,000,000	1,24	1,24	E	C	C	1,004,927
	2100739	10283752	EUR/TRY	01/11/2007	31/10/2008	EUR	75,000,000	TRY	192,000,000	2,56	2,56	E	P	P	-1,362
	2101271	10293167	EUR/USD	02/11/2007	04/11/2009	EUR	50,000,000	TRY	170,000,000	3,40	3,40	E	P	P	-346,076
	2108717	10327024	EUR/USD	07/11/2007	06/11/2008	USD	22,132,500	EUR	15,000,000	1,48	1,48	E	P	P	-110,605
	2108718	10327023	EUR/USD	07/11/2007	05/11/2008	USD	17,043,000	EUR	11,500,000	1,48	1,48	E	C	C	-111,605
	2109786	10337182	EUR/TRY	07/11/2007	05/11/2010	USD	17,043,000	TRY	11,500,000	1,29	1,29	E	C	C	-519,446
	2109787	10337181	EUR/USD	08/11/2007	07/11/2010	USD	7,250,000	TRY	9,417,750	1,30	1,30	E	C	C	-1,760,518
	2110586	10337597	USD/TRY	08/11/2007	08/11/2008	USD	7,250,000	TRY	36,000,000	1,47	1,47	E	P	P	-188,346
	2110705	10337596	EUR/USD	08/11/2007	11/11/2008	USD	52,982,000	EUR	36,000,000	1,47	1,47	E	C	C	-311,522
	2110706	10337768	EUR/USD	08/11/2007	11/11/2008	USD	52,982,000	TRY	19,395,000	1,29	1,29	E	P	P	-2,585,689
	2121335	10349979	USD/TRY	09/11/2007	12/11/2008	USD	15,000,000	TRY	19,395,000	1,29	1,29	E	C	C	-466,063
	2121346	10349978	USD/TRY	09/11/2007	12/11/2008	USD	15,000,000	TRY	19,395,000	1,29	1,29	E	C	C	-355,422
	2124319	104058710	USD/JPY	19/11/2007	19/11/2008	JPY	2,687,500,000	USD	25,000,000	106,30	106,30	E	P	P	-463,256
	2124320	104087111	USD/JPY	19/11/2007	19/11/2008	JPY	2,687,500,000	TRY	300,000,000	4,00	4,00	E	P	P	918,724
	2129566	10431613	EUR/TRY	21/11/2007	22/11/2010	USD	20,000,000	JPY	2,088,000,000	104,40	104,40	E	P	P	-1,530,785
	2129636	10431660	USD/TRY	21/11/2007	24/11/2008	USD	20,000,000	JPY	180,000,000	104,40	104,40	E	P	P	-556,382
	2129637	10431663	USD/JPY	21/11/2007	24/11/2008	USD	15,000,000	JPY	22,170,000	1,48	1,48	E	C	C	-564,479
	2131065	10439084	EUR/TRY	22/11/2007	20/11/2009	EUR	15,000,000	USD	22,170,000	1,48	1,48	E	P	P	-289,448
	2134383	10454566	EUR/TRY	26/11/2007	26/11/2010	EUR	50,000,000	TRY	250,000,000	5,00	5,00	E	P	P	-442,260
	2143966	10489040	USD/TRY	29/11/2007	01/12/2009	USD	50,000,000	JPY	4,625,000,000	92,90	92,90	E	C	C	-1,166,166
	2143967	10489038	USD/TRY	29/11/2007	01/12/2009	USD	50,000,000	JPY	50,000,000	111,30	111,30	E	P	P	647,487
	2143968	10489037	USD/TRY	29/11/2007	01/12/2009	USD	50,000,000	JPY	5,925,000,000	118,50	118,50	E	P	P	-180,299
	2143969	10489039	USD/TRY	29/11/2007	01/12/2009	USD	3,862,500,000	USD	50,000,000	77,25	77,25	E	C	C	-439,722
	2143984	10497513	EUR/USD	29/11/2007	17/12/2008	EUR	15,000,000	USD	21,637,500	1,44	1,44	E	P	P	1,208,066
	2143985	10497512	EUR/USD	29/11/2007	17/12/2008	USD	15,000,000	CHF	24,316,500	1,13	1,13	E	C	C	148,123
	2151889	10624156	EUR/USD	05/12/2007	04/12/2008	USD	76,375,000	EUR	50,000,000	1,53	1,53	E	P	P	-200,597
	2151890	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50,000,000	JPY	70,425,000	1,41	1,41	E	P	P	-474,887
	2153891	10628665	USD/TRY	06/12/2007	06/12/2011	USD	20,000,000	TRY	55,000,000	2,75	2,75	E	P	P	-938,152
	2163899	10882167	USD/TRY	15/12/2007	15/12/2008	USD	60,000,000	JPY	6,000,000,000	100,00	100,00	E	C	C	-1,026,161
	2167887	10703543	EUR/USD	17/12/2007	17/12/2008	EUR	15,000,000	USD	21,637,500	1,44	1,44	E	P	P	861,234
	2167888	10703544	USD/CHF	17/12/2007	17/12/2008	USD	15,000,000	CHF	24,316,500	1,13	1,13	E	P	P	312,901
	2167890	10703542	USD/TRY	17/12/2007	17/12/2008	USD	21,500,000	USD	50,000,000	105,40	105,40	E	P	P	-485,470
	2190537	10817367	USD/JPY	04/01/2008	06/01/2009	JPY	110,000,000	JPY	13,750,000,000	125,00	125,00	E	P	P	-678,174
	2190538	10817377	USD/TRY	06/01/2008	06/01/2011	USD	20,000,000	JPY	9,960,000,000	90,55	90,55	E	C	C	-1,774,887
	2190539	10817378	USD/TRY	06/01/2008	06/01/2009	USD	50,000,000	JPY	50,000,000,000	105,50	105,50	E	P	P	-612,229
	2190560	10817374	USD/TRY	06/01/2008	06/01/2009	USD	50,000,000	JPY	6,000,000,000	100,00	100,00	E	P	P	1,245,620
	2202960	10882774	USD/TRY	14/01/2008	14/01/2009	JPY	5,275,000,000	USD	50,000,000	104,55	104,55	E	P	P	1,912,547
	2202961	10882773	USD/TRY	14/01/2008	26/01/2010	JPY	6,13,750,000	USD	25,000,000	101,35	101,35	E	C	C	868,822
	2202968	10882772	USD/TRY	14/01/2008	26/01/2010	JPY	15,000,000	USD	30,000,000	103,90	103,90	E	P	P	731,666
	2205223	10893088	USD/TRY	15/01/2008	17/01/2011	CHF	12,500,000	TRY	17,568,750	1,41	1,41	E	P	P	-605,449
	2205224	10893089	USD/TRY	16/01/2008	16/01/2011	CHF	12,500,000	USD	50,000,000	105,40	105,40	E	P	P	1,269,178
	2205226	10893090	USD/TRY	16/01/2008	16/01/2009	JPY	1,542,750,000	USD	15,000,000	102,85	102,85	E	C	C	1,888,945
	2205227	10893091	USD/TRY	16/01/2008	16/01/2009	JPY	40,000,000	USD	40,000,000	1,22	1,22	E	P	P	426,756
	2205228	10893092	USD/TRY	17/01/2008	17/01/2009	JPY	50,000,000	USD	4,000,000,000	80,00	80,00	E	C	C	385
	2220787	10917133	USD/TRY	17/01/2008	26/01/2010	JPY	1,520,250,000	USD	101,35	101,35	101,35	E	P	P	-101,502
	2220788	10969152	USD/TRY	17/01/2008	26/01/2010	JPY	12,500,000	TRY	16,518,750	1,32	1,32	E	P	P	-846,383
	2226233	10969151	CHF/TRY	17/01/2008	28/01/2009	USD	30,000,000	JPY	41,490,000	1,38	1,38	E	P	P	973,766
	2226234	10969150	CHF/TRY	17/01/2008	28/01/2009	USD	82,900,000	EUR	50,000,000	1,66	1,66	E	C	C	-166,134
	2229433	11013864	EUR/USD	29/01/2008	29/01/2009	USD	50,000,000	USD	64,450,000	1,29	1,29	E	P	P	-48,820
	2231519	11014419	EUR/USD	30/01/2008	29/01/2009	USD	50,000,000	TRY	55,875,000	1,12	1,12	E	P	P	-437,166
	2231520	11027919	EUR/USD	31/01/2008	30/01/2009	USD	20,400,000	TRY	26,377,200	1,29	1,29	E	P	P	-8,059,142
	2233923	11030449	USD/TRY	31/01/2008	30/01/2009	USD	100,000,000	TRY	102,85	102,85	102,85	E	P	P	-1,269,184



Product Type	CALYON reference	LBCC instrument	Trade date	End date	Currency (Cayman perspective)	Notional Amount	Buy Side (Cayman perspective)	Currency	Notional Amount	Buy Side (Cayman perspective)	Sell Side (Cayman perspective)	Notional Amount	Sell Side (Cayman perspective)	strike value	Option style American (A) European (E)	Option type Call (C) Put (P)	Replacement value (in USD)		
	2410328	EURUSD	02/05/2008	04/05/2009	EUR	15,000,000	USD	22,935,000	USD	15,3	USD	109,750,000	USD	1,52	E	C	185,587		
	2411262	EURUSD	02/05/2008	04/05/2009	EUR	50,000,000	USD	76,200,000	USD	76,000,000	USD	109,750,000	USD	1,52	E	P	701,900		
	2411263	EURUSD	02/05/2008	04/05/2009	EUR	70,000,000	USD	145,198,250	USD	145,198,250	USD	109,750,000	USD	1,32	E	C	657,404		
	2411264	EURUSD	02/05/2008	04/05/2009	USD	193,160,000	EUR	109,750,000	USD	109,750,000	USD	109,750,000	USD	1,76	E	C	-2,639,408		
	2411265	EURUSD	02/05/2008	04/05/2009	USD	109,750,000	USD	109,000,000	USD	109,000,000	USD	109,000,000	USD	7,80	E	P	-103,618		
	2411565	USDHKD	06/05/2008	06/05/2009	HKD	779,500,000	USD	100,000,000	USD	100,000,000	USD	100,000,000	USD	7,80	E	P	189,884		
	2413447	USDHKD	06/05/2008	06/05/2009	HKD	779,500,000	USD	386,975,000	HKD	386,975,000	USD	386,975,000	USD	7,74	E	P	190,438		
	2413449	USDHKD	06/05/2008	06/05/2009	USD	50,000,000	HKD	193,487,500	HKD	193,487,500	USD	193,487,500	HKD	7,74	E	P	-243,424		
	2413450	USDHKD	06/05/2008	06/05/2009	USD	25,000,000	HKD	23,287,500	USD	23,287,500	USD	23,287,500	HKD	1,55	E	P	-220,365		
	2413466	USDHKD	06/05/2008	06/05/2009	USD	25,000,000	HKD	23,160,000	USD	23,160,000	USD	23,160,000	HKD	1,54	E	P	-121,732		
	2413467	USDHKD	06/05/2008	06/05/2009	USD	25,000,000	HKD	23,160,000	USD	23,160,000	USD	23,160,000	HKD	1,54	E	P	-110,183		
	2415511	EURUSD	06/05/2008	06/11/2008	USD	66,180,000	EUR	42,000,000	USD	42,000,000	USD	42,000,000	EUR	1,59	E	C	-14,059		
	2418561	1180033	EURCHF	08/05/2008	11/05/2009	EUR	50,000,000	CHF	76,625,000	USD	76,625,000	USD	76,625,000	CHF	1,53	E	C	-834,959	
	2418562	1180032	EURCHF	08/05/2008	11/05/2009	CHF	81,975,000	EUR	50,000,000	USD	50,000,000	USD	50,000,000	CHF	1,64	E	P	185,653	
	2428190	11833942	GBPIUSD	13/05/2008	24/09/2008	GBP	40,000,000	USD	71,760,000	USD	71,760,000	USD	71,760,000	USD	1,79	E	P	1175,282	
	2436340	11891241	EURUSD	20/05/2008	20/11/2008	EUR	15,000,000	USD	20,195,500	USD	20,195,500	USD	20,195,500	USD	1,55	E	C	2,187,614	
	2436341	11891240	EURUSD	20/05/2008	20/05/2009	EUR	15,000,000	USD	23,295,000	USD	23,295,000	USD	23,295,000	USD	1,55	E	P	2,386,388	
	2436346	11891239	EURUSD	20/05/2008	20/05/2009	EUR	15,000,000	USD	23,160,000	USD	23,160,000	USD	23,160,000	USD	1,54	E	C	169,888	
	2436351	11891238	EURUSD	20/05/2008	20/05/2009	EUR	15,000,000	USD	23,160,000	USD	23,160,000	USD	23,160,000	USD	1,54	E	C	105,571	
	2448380	11940520	EURUSD	11/05/2008	11/05/2009	USD	50,000,000	USD	81,175,000	USD	81,175,000	USD	81,175,000	USD	1,62	E	C	55,186	
	2454712	11998609	EURJPY	03/06/2008	06/11/2008	JPY	4,803,000,000	EUR	30,000,000	USD	30,000,000	USD	30,000,000	USD	160,10	E	P	2,203,495	
	2464290	12044562	EURUSD	06/06/2008	08/06/2009	EUR	13,000,000	USD	20,195,500	USD	20,195,500	USD	20,195,500	USD	1,55	E	P	144,137	
	2464291	12044561	EURUSD	06/06/2008	08/06/2009	EUR	15,000,000	USD	23,295,000	USD	23,295,000	USD	23,295,000	USD	1,55	E	P	2,537,706	
	2466105	12045072	EURUSD	09/06/2008	09/06/2009	EUR	15,000,000	USD	20,000,000	USD	20,000,000	USD	20,000,000	USD	1,54	E	C	167,947	
	2466106	12045073	EURUSD	10/06/2008	10/06/2009	EUR	15,000,000	USD	26,750,000	USD	26,750,000	USD	26,750,000	USD	1,54	E	P	7,689,705	
	2467836	12057067	EURUSD	10/06/2008	10/06/2009	USD	50,000,000	USD	76,750,000	USD	76,750,000	USD	76,750,000	USD	1,54	E	C	670,064	
	2467838	12057068	EURUSD	10/06/2008	10/06/2009	USD	10,000,000	USD	143,925,500	USD	143,925,500	USD	143,925,500	USD	1,52	E	P	-2,907,255	
	2467843	12057070	EURUSD	10/06/2008	10/06/2009	USD	15,000,000	USD	195,320,000	USD	195,320,000	USD	195,320,000	USD	1,79	E	C	-108,633	
	2467844	12057069	EURUSD	10/06/2008	10/06/2009	USD	15,000,000	USD	195,320,000	USD	195,320,000	USD	195,320,000	USD	1,53	E	P	3,653,486	
	2473037	12081230	EURUSD	12/06/2008	12/06/2009	EUR	25,000,000	USD	25,000,000	USD	25,000,000	USD	25,000,000	USD	1,53	E	P	370,204	
	2473038	12081229	EURUSD	12/06/2008	12/06/2009	EUR	15,000,000	USD	15,000,000	USD	15,000,000	USD	15,000,000	USD	1,53	E	C	-54,054	
	2473373	12092822	USDHKW	13/06/2008	15/12/2008	USD	15,000,000	HKW	15,662,250,000	HKW	15,662,250,000	HKW	15,662,250,000	HKW	1,037,75	E	C	-1,593,913	
	2473474	12092822	USDHKW	13/06/2008	15/06/2009	USD	15,000,000	HKW	15,662,250,000	HKW	15,662,250,000	HKW	15,662,250,000	HKW	1,037,75	E	C	-28,088	
	2474195	12092915	USDINR	13/06/2008	15/06/2009	HKW	8,780,000	INR	343,334,000	INR	343,334,000	INR	343,334,000	INR	44,03	E	P	-335,107	
	2477059	12104081	EURUSD	16/06/2008	16/09/2008	USD	15,000,000	USD	23,107,500	USD	23,107,500	USD	23,107,500	USD	1,54	E	P	1,932,000	
	2477060	12104082	EURUSD	16/06/2008	16/09/2008	USD	15,000,000	USD	23,107,500	USD	23,107,500	USD	23,107,500	USD	1,54	E	P	0	
	2477927	12116069	EURPLN	17/06/2008	17/12/2008	PLN	355,000,000	USD	10,000,000	USD	10,000,000	USD	10,000,000	USD	3,55	E	P	753,840	
	2479248	12116087	EURPLN	17/06/2008	17/12/2008	EUR	15,000,000	PLN	581,665,500	PLN	581,665,500	PLN	581,665,500	PLN	3,65	E	P	-551,145	
	2480060	12116176	EURHUF	17/06/2008	17/06/2009	HUF	5,638,000,000	EUR	23,520,000	EUR	23,520,000	EUR	23,520,000	EUR	15,000,000	1,57	E	P	-2,343,808
	2480061	12116241	EURHUF	17/06/2008	17/06/2009	HUF	8,420,000,000	EUR	31,750,000	EUR	31,750,000	EUR	31,750,000	EUR	281,60	E	P	-162,115	
	2480100	12116239	EURHUF	17/06/2008	17/06/2009	HUF	47,500,000	EUR	14,330,750,000	EUR	14,330,750,000	EUR	14,330,750,000	EUR	1,57	E	P	-673,856	
	2482462	12142145	USDHKW	08/07/2008	08/07/2008	JPY	950,000,000	USD	10,000,000	USD	10,000,000	USD	10,000,000	USD	1,030,20	E	P	1,932,000	
	2482463	12142146	USDHKW	19/06/2008	19/12/2008	USD	10,000,000	USD	19,123,000	USD	19,123,000	USD	19,123,000	USD	1,54	E	P	0	
	2493097	12200117	USDSGD	26/06/2008	06/04/2009	USD	20,000,000	USD	10,000,000	USD	10,000,000	USD	10,000,000	USD	1,030,20	E	P	30,858	
	2493412	12201104	EURUSD	26/06/2008	26/09/2008	USD	25,000,000	USD	10,000,000	USD	10,000,000	USD	10,000,000	USD	1,37	E	P	-919,229	
	2498707	12222385	USDHKW	02/07/2008	03/07/2009	USD	15,675,000	JPY	10,371,500,000	JPY	10,371,500,000	JPY	10,371,500,000	JPY	7,75	E	P	-1,143,222	
	2504146	12247815	USDHKW	02/07/2008	03/07/2009	USD	15,675,000	JPY	2,607,500,000	JPY	2,607,500,000	JPY	2,607,500,000	JPY	104,30	E	P	-1,844,813	
	2510899	12287009	USDJPY	08/07/2008	08/01/2009	USD	950,000,000	JPY	10,000,000	USD	10,000,000	JPY	10,000,000	JPY	1,57	E	P	-1,072,166	
	2510900	2515755	USDJPY	08/07/2008	08/01/2009	USD	100,000,000	JPY	9,250,000,000	USD	9,250,000,000	JPY	9,250,000,000	USD	99,50	E	P	1,836,054	
	2510917	12287031	USDHKW	08/07/2008	08/07/2009	USD	48,000,000	USD	10,000,000	USD	10,000,000	USD	10,000,000	USD	92,50	E	P	741,622	
	2510918	12287033	USDHKW	08/07/2008	08/07/2009	USD	10,000,000	USD	10,371,500,000	USD	10,371,500,000	USD	10,371,500,000	USD	1,035,75	E	P	1,836,054	
	2510919	12287032	USDHKW	08/07/2008	08/07/2009	USD	10,000,000	USD	10,371,500,000	USD	10,371,500,000	USD	10,371,500,000	USD	1,037,5	E	P	-1,143,222	
	2515649	12247815	USDHKW	17/07/2008	17/07/2008	USD	15,000,000	USD	15,000,000	USD	15,000,000	USD	15,000,000	USD	1,57	E	P	1,836,054	
	2515650	12410514	USDJPY	21/07/2008	21/07/2008	USD	12,500,000	JPY	2,687,500	JPY	2,687,500	JPY	2,687,500	JPY	2,16	E	P	-1,161,746	
	2515754	12310824	EURJPY	10/07/2008	10/07/2009	USD	12,500,000	JPY	25,000,000	USD	25,000,000	JPY	25,000,000	JPY	2,16	E	P	-675,625	
	2515755	12310824	EURJPY	10/07/2008	10/07/2009	USD	12,												

Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency (Calyon perspective)	Notional Amount	Buy Side (Calyon perspective)	Currency	Notional Amount	Sell Side (Calyon perspective)	strike value	Notional Amount	Sell Side (Calyon perspective)	strike value	Option style American (A) European (E)	Option type Call (C) Put (P)	Replacement value (in USD)*
	2849395	12569448	EURUSD	31/07/2008	02/10/2008	USD	23,317,500	EUR	15,000,000	1.55	E		C	-5,822				
	2855704	12538946	EURUSD	05/08/2008	05/11/2008	USD	149,500,000	EUR	100,000,000	1.50	E		P	-9,016,386				
	2855711	12538947	EURUSD	05/08/2008	05/11/2008	EUR	100,000,000	USD	159,200,000	1.59	E		C	-29,431				
	2855953	12543828	USDCAD	05/08/2008	05/08/2008	USD	15,000,000	CAD	15,585,000	1.04	E		C	-414,307				
	2856006	12560201	USDJPY	06/08/2008	06/08/2009	USD	25,000,000	JPY	633,750,000	105.35	E		P	-924,476				
	2856007	12560163	USDJPY	06/08/2008	06/08/2009	USD	25,000,000	JPY	633,900,000	105.35	E		C	-784,933				
	2857122	12560162	USDINR	05/08/2008	05/08/2010	USD	10,000,000	INR	443,900,000	44.39	E		P	-1,310,257				
	2857198	12560874	EURUSD	06/08/2008	06/11/2008	USD	23,047,500	EUR	15,000,000	1.54	E		P	-136,046				
	2857199	12550873	EURUSD	06/08/2008	06/11/2008	USD	23,047,500	EUR	15,000,000	1.54	E		P	-1,951,522				
	2859875	12562151	EURUSD	07/08/2008	10/12/2008	USD	38,725,000	EUR	25,000,000	1.54	E		C	-25,946				
	2859876	12562752	EURUSD	07/08/2008	10/12/2008	USD	38,575,000	EUR	25,000,000	1.54	E		P	-6,754				
	2863241	12575807	EURUSD	08/08/2008	10/11/2008	USD	22,537,500	EUR	15,000,000	1.50	E		C	-64,360				
	2863242	12575808	EURUSD	08/08/2008	10/11/2008	USD	22,537,500	EUR	15,000,000	1.50	E		P	-1,465,922				
	2863278	12575815	EURUSD	08/08/2008	10/11/2008	USD	37,537,500	EUR	25,000,000	1.50	E		P	-1,097,855				
	2863279	12575813	EURUSD	08/08/2008	10/11/2008	USD	37,537,500	EUR	25,000,000	1.50	E		P	-2,420,834				
	2863407	12576115	EURUSD	08/08/2008	10/11/2008	USD	22,495,000	EUR	15,000,000	1.50	E		P	-69,766				
	2863408	12576114	EURUSD	08/08/2008	10/11/2008	USD	22,495,000	EUR	15,000,000	1.50	E		P	-1,410,033				
	2867044	12599409	EURJPY	12/08/2008	31/07/2009	EUR	100,000,000	JPY	15,000,000	156.00	E		P	-13,851,617				
	2867157	12600259	EURISK	12/08/2008	12/11/2008	EUR	10,000,000	ISK	1,235,500,000	123.55	E		C	-1,027				
	2867673	12600260	EURISK	12/08/2008	12/11/2008	EUR	10,000,000	ISK	1,235,500,000	123.55	E		P	-964,213				
	2869123	12612585	GBPIUSD	13/08/2008	13/10/2008	GBP	10,000,000	USD	18,660,000	1.87	E		P	964,955				
	2869125	12612584	GBPIUSD	13/08/2008	13/10/2008	GBP	10,000,000	USD	18,550,000	1.86	E		P	960,142				
	2869198	12612598	GBPIUSD	13/08/2008	13/11/2008	GBP	10,000,000	USD	18,550,000	1.86	E		C	76,516				
	2869199	12612597	GBPIUSD	13/08/2008	13/11/2008	GBP	10,000,000	USD	18,550,000	1.86	E		P	35,039				
	2870045	12612624	EURJPY	13/08/2008	13/11/2008	JPY	2,397,750,000	EUR	15,000,000	159.95	E		P	1,865,073				
	2870046	12612625	EURJPY	13/08/2008	13/11/2008	JPY	2,397,750,000	EUR	15,000,000	159.95	E		C	1,431,653				
	2872255	12624810	EURUSD	14/08/2008	16/08/2010	EUR	10,000,000	USD	14,735,000	1.47	E		P	443,156				
	2872256	12624811	EURUSD	14/08/2008	16/08/2010	EUR	10,000,000	USD	14,735,000	1.47	E		P	123,720				
	2878442	12660324	EURUSD	19/08/2008	19/08/2008	EUR	15,000,000	USD	22,057,500	1.47	E		P	82,877				
	2878443	12660319	EURUSD	19/08/2008	17/10/2008	EUR	15,000,000	USD	22,057,500	1.47	E		C	3,428,290				
	25786567	12671610	USDKRW	20/08/2008	19/02/2009	KRW	36,929,000,000	USD	35,000,000	1,051.20	E		P	248,753				
	2584969	12706239	USDHKD	25/08/2008	25/02/2009	USD	50,000,000	HKD	389,750,000	7.78	E		P	30,193				
	2584970	12706240	USDHKD	25/08/2008	25/02/2009	USD	50,000,000	HKD	389,750,000	7.78	E		C	-300,718				
	2584971	12706241	USDHKD	25/08/2008	25/02/2009	USD	279,720,000	HKD	36,000,000	7.77	E		P	123,720				
	2584972	12706242	USDHKD	25/08/2008	25/02/2009	USD	279,720,000	HKD	36,000,000	7.77	E		C	227,884				
	2585041	12706265	USDJPY	25/08/2008	03/09/2008	JPY	3,500,000	USD	225,500,000	70.00	E		P	5,166,108				
	2598438	12782672	EURUSD	03/09/2008	03/12/2008	EUR	100,000,000	USD	143,800,000	1.44	E		C	2,061,467				
	2598439	12782670	EURUSD	03/09/2008	03/12/2008	USD	36,929,000,000	EUR	35,000,000	1,051.20	E		P	-3,235,373				
	2598440	12782767	EURUSD	03/09/2008	03/12/2008	USD	349,925,000	EUR	225,500,000	1.34	E		P	-556,754				
	2600305	12782768	EURUSD	03/09/2008	03/12/2008	USD	100,000,000	EUR	143,560,000	1.44	E		P	5,263,770				
	2600306	12782773	EURUSD	03/09/2008	03/12/2008	USD	100,000,000	EUR	143,560,000	1.44	E		P	2,010,062				
	2600307	12782766	EURUSD	03/09/2008	03/12/2008	USD	301,155,250	EUR	225,500,000	1.34	E		P	-328,573				
	2600308	12782761	EURUSD	03/09/2008	03/12/2008	USD	349,976,000	EUR	225,500,000	1.34	E		P	-533,352				
	2601712	12782672	EURUSD	04/09/2008	06/11/2008	USD	72,300,000	EUR	50,000,000	1.45	E		P	705,126				
	2601713	12794821	EURUSD	04/09/2008	06/11/2008	USD	301,155,250	EUR	225,500,000	1.34	E		P	-2,554,863				
	2609440	12795624	USDCHF	04/09/2008	03/12/2008	CHF	100,000,000	USD	141,500,000	1.42	E		C	5,334,229				
	2609441	12795625	USDCHF	04/09/2008	03/12/2008	CHF	123,000,000	USD	100,000,000	1.05	E		P	1,447,246				
	2605580	12807994	GPBUSD	04/09/2008	04/09/2009	GBP	10,000,000	USD	17,410,000	1.74	E		P	-1,104,942				
	2605582	12822675	GPBUSD	04/09/2008	04/09/2009	GBP	10,000,000	USD	17,410,000	1.74	E		P	-1,988,159				
	2605583	12809659	EURUSD	04/09/2008	04/09/2010	USD	150,000,000	USD	198,900,000	1.15	E		P	-2,550,800				
	2605584	12809657	EURUSD	04/09/2008	04/09/2008	USD	150,000,000	USD	206,250,000	1.38	E		P	5,143,619				
	2605678	12821466	EURUSD	05/09/2008	06/11/2008	USD	100,000,000	USD	141,500,000	1.42	E		P	3,786,455				
	2602874	12821465	EURUSD	05/09/2008	06/11/2008	USD	5,370,000,000	USD	50,000,000	107.40	E		C	5,334,229				
	2605681	12821464	EURUSD	05/09/2008	06/11/2008	USD	352,117,000	USD	223,000,000	1.58	E		P	1,447,246				
	2605682	12821463	EURUSD	05/09/2008	06/11/2008	USD	283,098,500	USD	174,000,000	1.27	E		P	-5,183,377				
	2607675	12822614	EURUSD	08/09/2008	08/12/2008	EUR	7,500,000	USD	10,627,500	1.42	E		P	783,240				
	2607676	12822615	EURUSD	08/09/2008	08/12/2008	EUR	7,500,000	USD	10,627,500	1.42	E		P	300,605				
	2607677	12822616	EURUSD	08/09/2008	08/12/2008	EUR	15,000,000	USD	21,247,500	1.42	E		P	221,461				
	2607736	12822644	EURUSD	08/09/2008	08/12/2008	USD	15,000,000	USD	21,247,500	1.42	E		P	597,145				
	2608314	12834046	USDJPY	09/09/2008	24/09/2008	JPY	5,370,000,000	USD	50,000,000	107.40	E		C	446,287				
	2608315	12834047	USDJPY	09/09/2008	25/09/2008	JPY	5,410,000,000	USD	5,187,500,000	103.75	E		P	1,447,246				
	2608318	12834048	USDJPY	09/09/2008	16/10/2008	JPY	1,604,250,000	USD	50,000,000	108.20	E		P	-5,183,377				
	2610335	12846450	USDJPY	09/10/2008	09/10/2008	JPY	1,604,250,000	USD	15,000,000	106.95	E		P	370,481				
	2610336	12846449	USDJPY	10/09/2008	10/09/2008	JPY	1,604,250,000	USD	15,000,000	106.95	E		P	145,640				
	2611296	12846832	EURUSD	10/09/2008	10/11/2008	USD	35,187,500	EUR	25,000,000	1.41	E		P	-751,888				
	2611297	12846831	EURUSD	10/09/2008	10/11/2008	USD	35,187,500	EUR	25,000,000	1.41	E		P	722,844				
	2611																	

Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency (Caylon perspective)	National Amount	Buy Side (Caylon perspective)	Currency (Caylon perspective)	National Amount	Sell Side (Caylon perspective)	strike value	Option style American (A) European (E)	Option type Call (C) Put (P)	Replacement value (in USD)
	2815266	12858027	EURUSD	10/09/2008	17/09/2008	EUR	100,000,000	USD	140,000,000	1,40	USD	1,40	E	P	229,939
	2815098	12859700	EURUSD	11/09/2008	13/10/2008	EUR	15,000,000	USD	20,850,000	1,39	USD	1,39	E	P	522,828
	2615059	12859701	EURUSD	11/09/2008	13/10/2008	EUR	15,000,000	USD	20,850,000	1,39	USD	1,39	E	P	210,011
	2615175	unmatched	EURUSD	09/11/2008	03/12/2009	USD	171,883,500	EUR	111,000,000	1,55	USD	1,55	E	C	-845,880
	2615177	unmatched	EURUSD	09/11/2008	03/12/2009	USD	137,695,500	EUR	111,000,000	1,24	USD	1,24	E	P	-707,729
	2615200	unmatched	EURUSD	09/11/2008	03/12/2009	EUR	50,000,000	USD	69,250,000	1,39	USD	1,39	E	C	2,651,516
	2615241	unmatched	EURUSD	09/11/2008	03/12/2009	EUR	50,000,000	USD	69,250,000	1,39	USD	1,39	E	P	1,970,604
	2615535	unmatched	USDJPY	09/12/2008	09/12/2008	JPY	1,611,000,000	USD	1,611,000,000	107,40	USD	107,40	E	P	27,267
	2617191	unmatched	EURUSD	09/12/2008	09/12/2008	EUR	1,224,000,000	USD	1,500,000	107,40	USD	1,500,000	E	C	392,592
	2617192	unmatched	EURUSD	09/12/2008	11/13/2008	USD	70,350,000	EUR	336,222,000	1,50	USD	1,50	E	C	1,065,539
	2617193	unmatched	EURUSD	09/12/2008	11/13/2008	USD	70,350,000	EUR	50,000,000	1,41	USD	1,41	E	C	-1,440,533
	38632077250	unmatched	GBPUSD	09/12/2008	09/12/2008	GBP	10,000,000	USD	10,000,000	1,41	USD	1,41	E	P	-1,583,757
	40250072531	95020653	EURUSD	09/12/2008	11/12/2008	EUR	224,000,000	USD	337,344,000	1,51	USD	1,51	E	C	954,790
	40250072598	9918177	EURUSD	09/12/2008	11/12/2008	USD	70,750,000	EUR	50,000,000	1,42	USD	1,42	E	C	-1,345,096
	467692886795	11677942	EURUSD	09/12/2008	11/12/2008	USD	70,750,000	EUR	50,000,000	1,42	USD	1,42	E	P	-1,687,853
	467692886796	11677942	USDTRY	09/12/2008	01/27/2009	TRY	1,611,000,000	USD	1,781,500,000	1,78	USD	1,78	E	P	166,161
	468113696959	11684644	EURHUF	11/04/2008	13/04/2010	EUR	598,750,000	USD	50,000,000	11,98	USD	11,98	E	P	94,322
	474859881053	11823359	USDJPY	08/05/2008	10/09/2009	USD	20,000,000	USD	541,300,000	10,63	USD	10,63	E	P	-631,237
	474859881054	11823360	USDJPY	08/05/2008	10/09/2009	USD	50,000,000	USD	17,815,000	1,78	USD	1,78	E	C	3,801,103
	477003884787	11880051	AUDJPY	16/05/2008	20/05/2015	AUD	7,000,000	AUD	7,000,000	104,15	USD	104,15	E	C	-213,431
	477003884788	813761890265	AUDJPY	16/05/2008	20/05/2015	AUD	7,000,000	AUD	7,000,000	27/0,80	USD	27/0,80	E	P	-222,977
	50804893932	12821796	EURJPY	05/09/2008	06/09/2012	JPY	26,500,000	USD	26,500,000	92,90	USD	92,90	E	P	2,524,744
	Sub Total FX - Option						25,000,000	USD	5,000,000	5,000,000	USD	5,000,000	E	C	753,805
Bullion - Option	2619241	unmatched	XAUUSD	03/02/2008	03/12/2008	XAU	50,000	USD	50,000	62,500	XAU	62,500	P	C	-5,885,539
	2619243	unmatched	XAUUSD	03/03/2008	03/12/2008	XAU	50,000	USD	62,500	62,500	XAU	62,500	P	C	203,714
	2619249	unmatched	XAUUSD	03/03/2008	03/12/2008	XAU	50,000	USD	62,500	62,500	XAU	62,500	P	C	-6,645,930
	2619252	unmatched	XAUUSD	03/03/2008	04/12/2008	XAU	50,000	USD	31,250	31,250	XAU	31,250	P	C	-328,204
	2619253	unmatched	XAUUSD	04/03/2008	04/12/2008	XAU	25,000	USD	25,000	25,000	XAU	25,000	P	C	-25,390
	2619254	unmatched	XAUUSD	04/03/2008	04/12/2008	XAU	25,000	USD	25,000	25,000	XAU	25,000	P	C	6,391,438
	2619256	unmatched	XAUUSD	04/03/2008	04/12/2008	XAU	50,000	USD	50,000	50,000	XAU	50,000	P	C	106,835
	2619257	unmatched	XAUUSD	04/03/2008	04/12/2008	XAU	50,000	USD	50,000	50,000	XAU	50,000	P	C	-5,246,551
	2619258	unmatched	XAUUSD	04/03/2008	04/12/2008	XAU	50,000	USD	50,000	50,000	XAU	50,000	P	C	-141,628
	2619261	unmatched	XAUUSD	04/03/2008	04/12/2008	XAU	90,500	USD	90,500	90,500	XAU	90,500	P	C	1,914,984
	2619263	unmatched	XAUUSD	04/03/2008	04/12/2008	XAU	80,000	USD	80,000	80,000	XAU	80,000	P	C	22,079,714
	2619265	unmatched	XAUUSD	04/03/2008	04/12/2008	XAU	80,000	USD	100,500	100,500	XAU	100,500	P	C	984,797
	2619268	unmatched	XAUUSD	04/03/2008	04/03/2009	USD	100,500	XAU	100,500	100,500	XAU	100,500	P	C	-1,428,306
	2619271	unmatched	XAUUSD	04/03/2008	07/01/2009	USD	50,000	XAU	50,000	50,000	XAU	50,000	P	C	-388,536
	2619274	unmatched	XAUUSD	07/01/2008	07/01/2008	XAU	55,000	USD	55,000	55,000	XAU	55,000	P	C	-272,680
	2619277	unmatched	XAUUSD	07/01/2008	07/01/2008	XAU	45,000	USD	45,000	45,000	XAU	45,000	P	C	531,255
	2619279	unmatched	XAUUSD	30/04/2008	26/11/2008	XAU	30,000	USD	30,000	30,000	XAU	30,000	P	C	-3,231,114
	2619286	unmatched	XAUUSD	06/05/2008	11/11/2008	USD	50,000	XAU	50,000	50,000	XAU	50,000	P	C	-547,346
	2619287	unmatched	XAUUSD	03/06/2008	13/10/2008	XAU	118,500	USD	118,500	118,500	XAU	118,500	P	C	312,304
	2619289	unmatched	XAUUSD	11/07/2008	13/10/2008	USD	15,000	XAU	15,000	15,000	XAU	15,000	P	C	-2,761,227
	2619291	unmatched	XAUUSD	26/11/2008	27/08/2008	USD	25,000	XAU	25,000	25,000	XAU	25,000	P	C	-16,217
	2619293	unmatched	XAUUSD	27/08/2008	26/11/2008	USD	25,000	XAU	25,000	25,000	XAU	25,000	P	C	-3,177,061
	2619294	unmatched	XAUUSD	27/08/2008	26/11/2008	USD	25,000	XAU	25,000	25,000	XAU	25,000	P	C	-574,749
	Sub Total Bullion - Option						15,000	XAU	15,000	22,000	XAU	22,000	P	C	16,240,593
Bullion - Spot	2619278	unmatched	XAUUSD	07/04/2008	09/01/2009	USD	3,500,000	JPY	3,500,000	3,657,750	USD	3,657,750	P	C	-1,711,655
	2619280	unmatched	XAUUSD	30/04/2008	28/11/2008	USD	3,500,000	JPY	3,455,400	407,755,000	USD	407,755,000	P	C	-3,205,868
	2619283	unmatched	XAUUSD	09/05/2008	28/11/2008	USD	12,300	USD	12,300	4,050	USD	4,050	P	C	-287,030
	2619285	unmatched	XAUUSD	03/06/2008	05/06/2009	USD	3,500	USD	3,500	3,500	USD	3,500	P	C	1,435,730
	2619288	unmatched	XAUUSD	05/06/2008	28/09/2009	TRY	5,410,800	USD	3,600,000	3,600,000	USD	3,600,000	P	C	641,057
Sub Total Bullion - Spot	1570655	607561196470	USDJPY	16/03/2006	22/03/2011	USD	3,500,000	JPY	3,500,000	3,412,25,000	JPY	3,412,25,000	P	C	16,240,593
	1719466	7064G8606779	USDTRY	06/03/2007	06/03/2009	USD	2,700	USD	2,700	2,700	USD	2,700	P	C	1,711,655
	1821445	7172G8840349	USDTRY	21/06/2009	25/06/2009	USD	3,500,000	USD	3,500,000	30,375,000	USD	30,375,000	P	C	2,899,538
	2014832	7247G8861606	USDTRY	04/09/2007	08/09/2009	TRY	40,765,000	USD	40,765,000	24,427,500	USD	24,427,500	P	C	2,771,129
	2015293	7247G8862093	USDTRY	04/09/2007	28/09/2009	TRY	5,410,800	USD	5,410,800	3,600,000	USD	3,600,000	P	C	1,637,113
	2046584	728961002034	USDTRY	26/09/2007	28/09/2009	TRY									-5,236,665
															7

Product Type	CALYON reference	L-BCC instrument	Currency	Buy Side (Cayenne perspective)	Notional Amount (Cayenne perspective)	Currency	Buy Side (Cayenne perspective)	Notional Amount (Cayenne perspective)	Currency	Buy Side (Cayenne perspective)	Notional Amount (Cayenne perspective)	Strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)
2050839	7271G10040958	USD/TRY	28/09/2007	01/04/2009	7 095 000	USD	5 000 000	5 000 000	USD	12 000 000	10 417 500	159 258			159 258
2050911	7271G10040957	USD/TRY	28/09/2007	01/04/2009	7 095 000	USD	5 000 000	5 000 000	USD	12 000 000	10 417 500	159 258			159 258
2051680	7271G10040943	USD/TRY	28/09/2007	02/02/2009	17 360 000	USD	12 000 000	12 000 000	TRY	19 302 750	19 302 750	518 055			518 055
2053150	7274G10051961	EUR/TRY	01/10/2007	04/10/2009	8 500 000	TRY	19 816 050	19 816 050	TRY	19 816 050	19 816 050	-255 999			-255 999
2053837	7274G10051961	EUR/TRY	01/10/2007	04/10/2010	8 500 000	TRY	19 816 050	19 816 050	USD	1 600 000	1 600 000	-135 002			-135 002
2053916	7274G10062227	USD/TRY	03/10/2007	05/10/2009	2 359 200	USD	4 500 000	4 500 000	EUR	7 927 500	7 927 500	-86 526			-86 526
2058073	7276G10017250	USD/TRY	03/10/2007	05/10/2009	11 040 000	USD	7 500 000	7 500 000	USD	15 000 000	15 000 000	-5 609			-5 609
2058074	7276G10017250	EUR/TRY	04/10/2007	05/10/2009	11 040 000	USD	7 500 000	7 500 000	USD	15 000 000	15 000 000	141 219			141 219
2059088	7277G10082284	USD/TRY	04/10/2007	09/10/2008	7 378 480 000	USD	15 500 000	15 500 000	TRY	15 500 000	15 500 000	36 623			36 623
2129608	7277G10082285	USD/JPY	05/10/2007	09/10/2008	5 000 000	TRY	6 885 000	6 885 000	TRY	6 871 500	6 871 500	1 102 101			1 102 101
2061990	7278G10083565	USD/TRY	05/10/2007	09/10/2009	5 000 000	TRY	6 885 000	6 885 000	TRY	6 871 500	6 871 500	7 688			7 688
2064867	7278G10084268	USD/JPY	05/10/2007	09/10/2009	5 000 000	TRY	6 885 000	6 885 000	JPY	1 236 825 000	1 236 825 000	16 688			16 688
20881015	7292G10187392	USD/JPY	19/10/2007	23/10/2009	11 500 000	USD	107 440 000	107 440 000	TRY	41 569 000	41 569 000	-511 031			-511 031
2088782	7297G10271114	USD/TRY	24/10/2007	27/10/2008	80 000 000	USD	22 000 000	22 000 000	TRY	10 400 000	10 400 000	-3 060 287			-3 060 287
2100740	7306G10283753	EUR/TRY	01/11/2007	03/11/2008	11 040 000	USD	11 040 000	11 040 000	TRY	10 400 000	10 400 000	-1 040 939			-1 040 939
2101272	7306G10293033	EUR/TRY	02/11/2007	05/10/2009	5 000 000	USD	11 000 000	11 000 000	TRY	26 641 500	26 641 500	-36 307			-36 307
2129608	7325G10431614	EUR/TRY	21/11/2007	23/11/2009	5 000 000	USD	12 133 000	12 133 000	TRY	9 640 000	9 640 000	-432 204			-432 204
2131082	7326G10439065	EUR/TRY	26/11/2007	29/11/2010	4 000 000	USD	15 000 000	15 000 000	TRY	15 000 000	15 000 000	-40 794			-40 794
2134384	7340G10454667	EUR/TRY	03/11/2007	03/11/2009	JPY	1 534 730 000	1 534 730 000	USD	15 000 000	15 000 000	139 558			139 558	
2143961	7333G104691	USD/JPY	03/11/2007	03/11/2009	80 000 000	USD	31 000 000	31 000 000	JPY	45 382 450	45 382 450	-1 768 450			-1 768 450
2151871	7339G10624155	USD/USD	05/12/2007	08/12/2008	4 200 000	USD	7 545 300	7 545 300	TRY	3 088 235	3 088 235	289 835			289 835
2163882	7340G10628666	USD/TRY	07/12/2007	07/12/2011	1 539 984 500	USD	14 580 500	14 580 500	USD	5 868 942	5 868 942	586 942			586 942
2163888	7347G10682188	USD/JPY	13/12/2007	17/12/2008	10 000 000	USD	21 000 000	21 000 000	TRY	28 29 500	28 29 500	781 342			781 342
22200111	B0110G10868959	USD/USD	01/01/2008	14/01/2010	30 000 000	USD	15 600 000	15 600 000	USD	22 776 468	22 776 468	25 641			25 641
2229435	B028G10933090	USD/TRY	28/01/2008	29/01/2009	1 800 000	USD	1 800 000	1 800 000	TRY	1 800 000	1 800 000	-889 678			-889 678
2321521	B029G10130449	EUR/USD	29/01/2008	02/02/2009	82 000 000	USD	16 643 000	16 643 000	USD	6 000 000	6 000 000	615 030			615 030
2323598	B030G10130449	USD/TRY	31/01/2008	02/02/2009	88 000 000	USD	115 280 000	115 280 000	TRY	37 722 287 000	37 722 287 000	2 150 082			2 150 082
2324562	B032G10391933	USD/JPY	05/02/2010	05/02/2010	7 500 000	USD	15 000 000	15 000 000	TRY	12 131 250	12 131 250	-36 338			-36 338
2325458	B032G11189478	USD/USD	21/02/2008	21/02/2008	36 660 000	USD	10 000 000	10 000 000	USD	18 188 400	18 188 400	305 396			305 396
2301872	B037G11223710	USD/TRY	26/02/2008	28/11/2008	1 000 000	USD	1 000 000	1 000 000	TRY	2 352 600	2 352 600	3 071			3 071
2305637	B038G11255311	USD/JPY	28/02/2008	28/02/2010	1 000 000	USD	10 000 000	10 000 000	USD	6 000 000	6 000 000	7 369			7 369
2309395	B039G11246847	USD/IKW	28/02/2008	03/12/2008	82 000 000	USD	15 22 700	15 22 700	USD	15 000 000	15 000 000	-1 124 503			-1 124 503
2309296	B039G12594448	USD/CHF	04/03/2009	04/03/2009	1 000 000	USD	1 000 000	1 000 000	USD	1 000 000	1 000 000	-950 056			-950 056
2323272	B037G11329449	EUR/HUF	07/03/2008	11/12/2008	10 000 000	USD	10 000 000	10 000 000	HUF	2 740 000 000	2 740 000 000	-1 094 768			-1 094 768
2330241	B037G11357022	USD/ILS	12/03/2008	16/03/2008	53 025 000	USD	53 025 000	53 025 000	ILS	15 000 000	15 000 000	44 450			44 450
2336548	B037G11389717	EUR/USD	14/03/2008	18/09/2008	52 000 000	USD	52 000 000	52 000 000	USD	88 575 560	88 575 560	-7 167 160			-7 167 160
2344583	B039G11437713	EUR/USD	20/03/2008	20/03/2009	12 000 000	USD	12 000 000	12 000 000	USD	18 188 400	18 188 400	-1 392 524			-1 392 524
2356543	B039G11493305	EUR/HUF	31/03/2008	02/04/2009	7 000 000	USD	51 000 000	51 000 000	HUF	1 895 740 000	1 895 740 000	-7 046 720			-7 046 720
2361336	B039G11514940	USD/IKW	02/04/2009	02/04/2009	6 324 000 000	USD	15 000 000	15 000 000	USD	24 187 500 000	24 187 500 000	-2 499 542			-2 499 542
2372389	B039G11539449	USD/HKD	06/04/2009	10/04/2009	15 600 000	USD	16 224 000	16 224 000	HKD	24 275 940	24 275 940	1 946 345			1 946 345
2372404	B039G11561859	EUR/USD	08/04/2009	10/10/2008	26 000 000	USD	40 459 900	40 459 900	USD	40 459 900	40 459 900	-6 621			-6 621
2372410	B039G11561859	EUR/USD	08/04/2009	10/10/2008	15 600 000	USD	24 260 340	24 260 340	USD	24 260 340	24 260 340	-3 765 245			-3 765 245
2403910	B120G11727868	EUR/PLN	29/04/2008	30/04/2008	7 380 500	USD	5 000 000	5 000 000	PLN	1 837 750	1 837 750	-20 950			-20 950
2407702	B121G11750547	EUR/USD	01/05/2008	05/06/2008	51 000 000	USD	7 949 020	7 949 020	USD	2 100 000	2 100 000	-7 046 720			-7 046 720
2408197	B122G11750762	USD/ZAR	05/11/2008	19/06/2008	16 611 560	USD	1 250 000	1 250 000	ZAR	36 130 500	36 130 500	47 706			47 706
2411566	B122G12200116	USD/SGD	05/05/2008	07/05/2008	7 800 000	SGD	10 512 060	10 512 060	SGD	12 117	12 117	122 152			122 152
2413450	B122G12223856	USD/HKD	08/07/2008	10/07/2008	420 379 200	USD	139 323 600	139 323 600	HKD	7 626 500 000	7 626 500 000	719 772			719 772
2440036	B1243L12287030	USD/IKW	16/07/2008	18/07/2008	7 000 000	USD	97 500 000	97 500 000	HKD	1 207 000 000	1 207 000 000	238 880			238 880
2451602	B148G11961345	EUR/USD	17/07/2008	18/07/2008	24 835 200	USD	16 000 000	16 000 000	USD	31 376 000	31 376 000	-3 268 591			-3 268 591
2473249	B149G12410471	EUR/USD	21/07/2008	26/07/2008	25 000 000	USD	4 100 000	4 100 000	USD	38 600 000	38 600 000	-4 156 745			-4 156 745
2480666	B169G12116742	EUR/HUF	17/06/2008	21/07/2008	18 300 000	USD	1 250 000	1 250 000	HUF	36 130 500	36 130 500	-2 159 189			-2 159 189
2480915	B178G12200768	USD/JPY	08/04/2008	19/06/2008	39 125 360	USD	5 200 000	5 200 000	JPY	46 200 000	46 200 000	-6 496 888			-6 496 888
2498709	B178G122589405	EUR/JPY	12/08/2008	19/09/2008	7 627 300 000	USD	18 000 000	18 000 000	TWD	1 041 461	1 041 461	-551 961			-551 961
2510920	B198G12356361	USD/CLP	15/08/2008	22/09/2008	7 796 250 000	USD	15 000 000	15 000 000	CLP	458 011	458 011	458 011			458 011
2523435	B198G12381376	EUR/USD	01/07/2008	03/07/2008	49 000 000	USD	87 250 000	87 250 000	USD	87 250 000	87 250 000	2 990 114			2 990 114
2527424	B248G12809060	EUR/USD	04/09/2008	09/09/2008	50 000 000	USD	100 000 000	100 000 000	USD	50 000 000	50 000 000	-2 486 260			-2 486 260
260															

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Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency	Notional Amount (Calyon perspective)	Buy Side	Notional Amount (Calyon perspective)	Currency	Notional Amount (Calyon perspective)	Sell Side	Notional Amount (Calyon perspective)	strike value	Option style American (A) European (E)	Option type Call (C), Put (P)	Replacement value (in USD)*
	474834/88161043	1182233568	USD/JPY	08/05/2008	14/05/2018	USD	80 000 000	JPY	50.00	USD	80,15	JPY	50.00	E	C	-216,21	
	474834/88161044	8139611891316	USD/JPY	14/05/2008	13/06/2009	USD	13 600 000	JPY	49,00	USD	87,68	JPY	87,68	E	C	-345,13	
	471678/883275	11857695	USD/JPY	14/05/2008	18/05/2015	USD	50 000 000	JPY		USD		JPY				-691,490	
	471678/883276	8135511861054	USD/JPY	03/09/2008	05/09/2013	USD	4 500 000	JPY		USD		JPY				-38,659	
	507280/938674	12822910	USD/JPY			USD	250 000 000	JPY		USD	120,00	JPY	14 500 000	94,73	P	-1 115,580	
<b>Sub Total Cross Currency - Swap</b>																	-67,564
<b>FX - NDF</b>	243390	unmatched															-2 448,657
<b>Sub Total FX - Non Delivery Forward</b>	243391	unmatched															-303,104
<b>Grand Total</b>																	-505,174
																	-808,278
																	-41 652 940

\* A positive value means that Lehman Brothers Commercial Corp owes amount to CALYON, a negative value means that CALYON owes amount to Lehman Brothers Commercial Corp

Calyon Trading desk	Product Type	Expiration date	Original currency	Unpaid Amount due to (-) / from (+) Lehman Brothers Commercial Corp (in USD)
FX	FX - OPTION	15/09/2008	USD	-737 987
FX	FX - OPTION	15/09/2008	USD	-327 750
FX	FX - OPTION	15/09/2008	USD	-308 625
FX	FX - OPTION	15/09/2008	USD	-2 007 500
FX	FX - NDF	15/09/2008	USD	-25 472
FX	FX - OPTION	15/09/2008	USD	-2 213 750
FX	FX - OPTION	15/09/2008	USD	1 240 756
FX	FX - OPTION	15/09/2008	USD	-2 067 927
FX	FX - OPTION	16/09/2008	USD	-722 400
FX	FX - OPTION	16/09/2008	USD	-705 600
FX	FX - OPTION	16/09/2008	USD	-132 000
FX	FX - OPTION	16/09/2008	USD	-128 750
FX	FX - OPTION	15/09/2008	USD	-54
FX	FX - OPTION	15/09/2008	USD	-24
FX	FX - OPTION	15/09/2008	USD	-23
FX	FX - OPTION	15/09/2008	USD	-147
FX	FX - NDF	15/09/2008	USD	-2
FX	FX - OPTION	15/09/2008	USD	-162
FX	FX - OPTION	15/09/2008	USD	91
FX	FX - OPTION	15/09/2008	USD	-152
FX	FX - OPTION	17/09/2008	EUR	-174 698
FX	FX - OPTION	16/09/2008	USD	-126 375
FX	FX - OPTION	16/09/2008	USD	-130 500
FX	FX - OPTION	16/09/2008	USD	852 199
FX		18/03/2008	USD	11 382
FX		15/09/2008	HUF	1 139
IRD	FX - OPTION	05/09/2008	EUR	737 781
IRD	FX - OPTION	16/09/2008	EUR	578 797
<b>Total Unpaid Amounts due to (-) / from (+) Lehman Brothers Commercial Corp (in USD)</b>				<b>-6 387 754</b>